

**Supplemental Reporting Document  
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June 2006 Investment Committee Meeting  
(April 2006 Reporting Period)**

**Investment Transactions**

**Affiliate Funds**

- Legislators' Retirement Fund
- Judges' Retirement Fund
- Judges II Retirement Fund
- Public Employees' Medical & Hospital Care Act Contingency Reserve Fund
- Volunteer Firefighters Length of Service Award Fund
- Supplemental Contribution Funds
- Self Fund Health Care



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June 19, 2006

**SUPPLEMENTAL ITEM**

**TO: MEMBERS OF THE INVESTMENT COMMITTEE**

- I. SUBJECT:** Investment Transactions
- II. PROGRAM:** Affiliate Funds
- III. RECOMMENDATION:** Consent

The following investment transaction reports relating to the Affiliate Funds have been compiled by staff for the Investment Committee's review. The transaction reports were completed for the month of April 2006.

**Affiliate Funds**

Legislators' Retirement Fund  
Judges' Retirement Fund  
Judges II Retirement Fund  
Public Employees' Medical & Hospital Care Act Contingency  
Reserve Fund  
Volunteer Firefighters Length of Service Award Fund  
Supplemental Contribution Funds  
Self Fund Health Care

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Matthew Flynn  
Interim Division Chief

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Anne Stausboll  
Interim Chief Investment Officer

# LEGISLATORS' RETIREMENT FUND

ASSET ALLOCATION

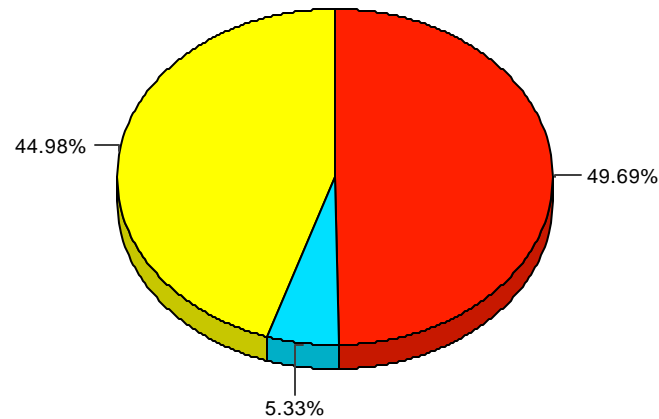
April 30, 2006



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<u>Asset</u>	<u>BOOK VALUE</u>	<u>PERCENT OF PORTFOLIO</u>	<u>MARKET VALUE</u>	<u>PERCENT OF PORTFOLIO</u>
AFFILIATE TIPS	\$141,567,516	52.493	\$134,882,402	49.693
LEG-INTERNATIONAL - SSGA	\$7,624,377	2.827	\$14,461,325	5.328
LEGISLATORS RETIREMENT TOTAL FUND	\$120,495,127	44.680	\$122,089,033	44.979
<b>TOTAL</b>	<u>\$269,687,020</u>	100.000	<u>\$271,432,761</u>	100.000

**Market Value**



# LEGISLATORS' RETIREMENT FUND

INVESTMENT PORTFOLIO SUMMARY

April 30, 2006

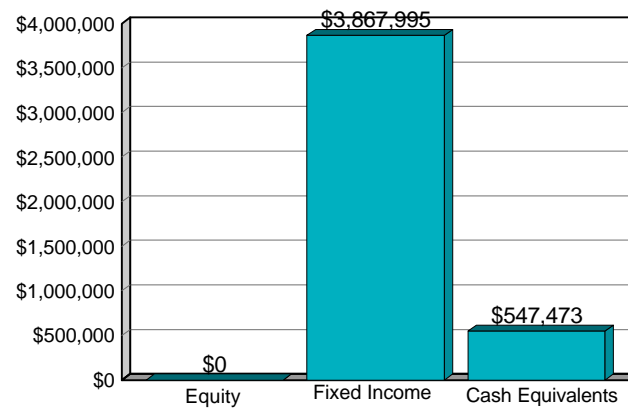


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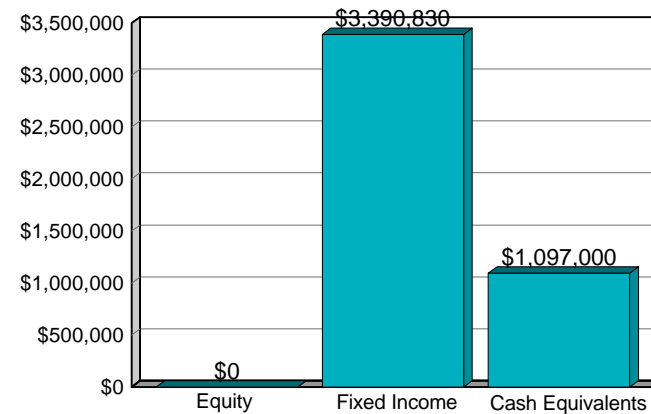
## INVESTMENT TRANSACTIONS

Portfolio	PURCHASES			SALES			TOTAL NET INVESTMENT
	Equity	Fixed Income	Cash Equivalents	Equity	Fixed Income	Cash Equivalents	
AFFILIATE TIPS	\$0	\$3,867,995	\$0	\$0	\$3,390,830	\$0	\$477,165
LEG-INTERNATIONAL - SSGA	\$0	\$0	\$0	\$0	\$0	\$0	\$0
LEGISLATORS RETIREMENT TOTAL FUND	\$0	\$0	\$547,473	\$0	\$0	\$1,097,000	(\$549,527)
<b>Total</b>	<b>\$0</b>	<b>\$3,867,995</b>	<b>\$547,473</b>	<b>\$0</b>	<b>\$3,390,830</b>	<b>\$1,097,000</b>	<b>(\$72,362)</b>

## PURCHASES



## SALES



# JUDGES' RETIREMENT FUND

ASSET ALLOCATION

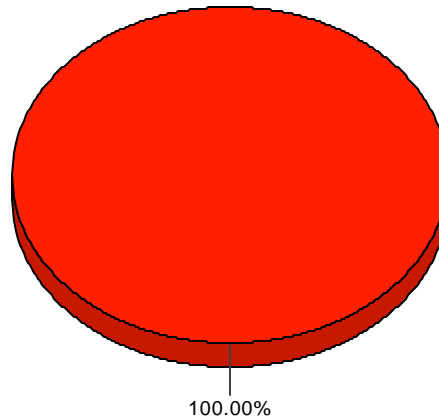
April 30, 2006



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<u>Asset</u>	<u>BOOK VALUE</u>	<u>PERCENT OF PORTFOLIO</u>	<u>MARKET VALUE</u>	<u>PERCENT OF PORTFOLIO</u>
JUD-INTERNAL SHORT TERM - CALPERS	\$35,620	100.000	\$35,620	100.000
<b>TOTAL</b>	<u>\$35,620</u>	100.000	<u>\$35,620</u>	100.000

## Market Value



# JUDGES' RETIREMENT FUND

INVESTMENT PORTFOLIO SUMMARY

April 30, 2006

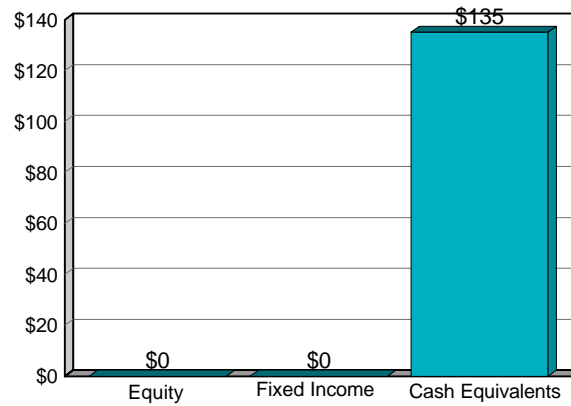


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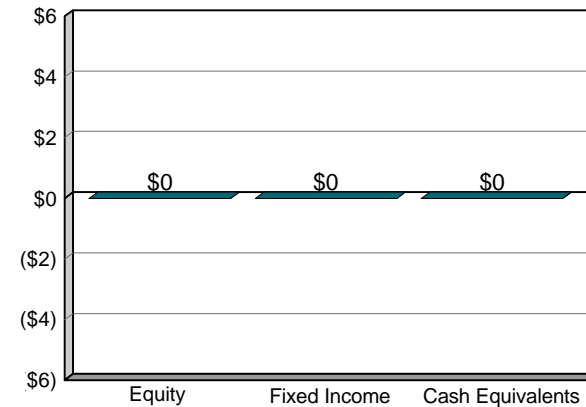
## INVESTMENT TRANSACTIONS

Portfolio	PURCHASES			SALES			TOTAL NET INVESTMENT
	Equity	Fixed Income	Cash Equivalents	Equity	Fixed Income	Cash Equivalents	
JUD-INTERNAL SHORT TERM - CALPERS	\$0	\$0	\$135	\$0	\$0	\$0	\$135
<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$135</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$135</b>

## PURCHASES



## SALES



# JUDGES II RETIREMENT FUND

ASSET ALLOCATION

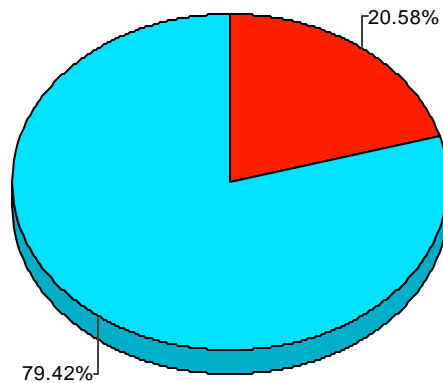
April 30, 2006



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<u>Asset</u>	<u>BOOK VALUE</u>	<u>PERCENT OF PORTFOLIO</u>	<u>MARKET VALUE</u>	<u>PERCENT OF PORTFOLIO</u>
JUDGES II - INTERNATIONAL - SSGA	\$21,697,991	12.561	\$40,852,517	20.578
JUDGES II TOTAL FUND	\$151,040,884	87.439	\$157,674,397	79.422
<b>TOTAL</b>	<u>\$172,738,875</u>	100.000	<u>\$198,526,914</u>	100.000

**Market Value**



# JUDGES II RETIREMENT FUND

INVESTMENT PORTFOLIO SUMMARY

April 30, 2006

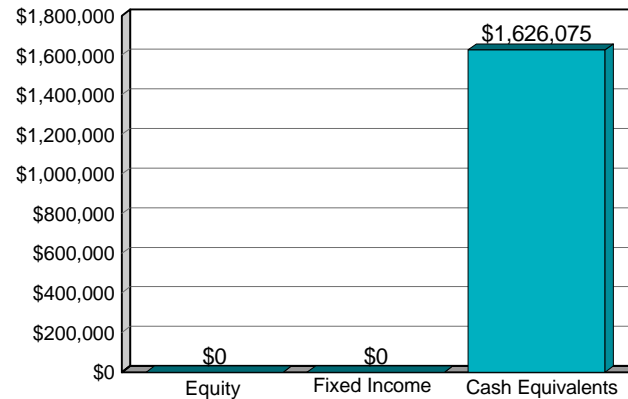


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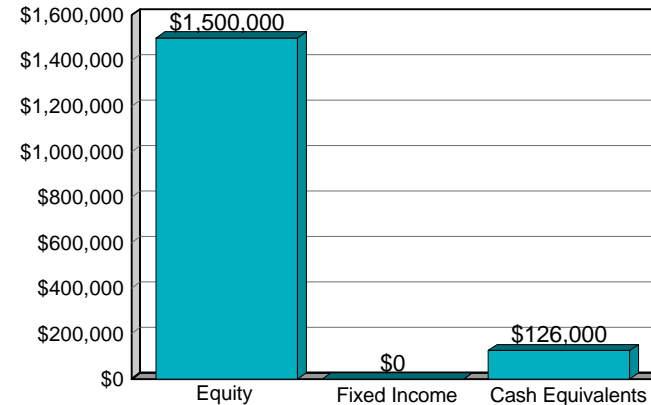
## INVESTMENT TRANSACTIONS

Portfolio	PURCHASES			SALES			TOTAL NET INVESTMENT
	Equity	Fixed Income	Cash Equivalents	Equity	Fixed Income	Cash Equivalents	
JUDGES II - INTERNATIONAL - SSGA	\$0	\$0	\$0	\$1,500,000	\$0	\$0	(\$1,500,000)
JUDGES II TOTAL FUND	\$0	\$0	\$1,626,075	\$0	\$0	\$126,000	\$1,500,075
<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$1,626,075</b>	<b>\$1,500,000</b>	<b>\$0</b>	<b>\$126,000</b>	<b>\$75</b>

## PURCHASES



## SALES





# CONTINGENCY RESERVE FUND

ASSET ALLOCATION

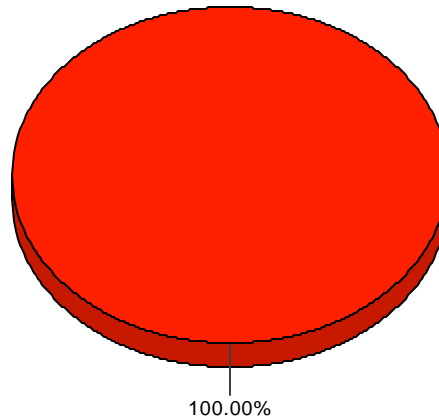
April 30, 2006



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<u>Asset</u>	<u>BOOK VALUE</u>	<u>PERCENT OF PORTFOLIO</u>	<u>MARKET VALUE</u>	<u>PERCENT OF PORTFOLIO</u>
CRF INTERNAL SHORT TERM - CALPERS	\$6,384,078	100.000	\$6,384,078	100.000
<b>TOTAL</b>	<u>\$6,384,078</u>	100.000	<u>\$6,384,078</u>	100.000

## Market Value



# CONTINGENCY RESERVE FUND

INVESTMENT PORTFOLIO SUMMARY

April 30, 2006

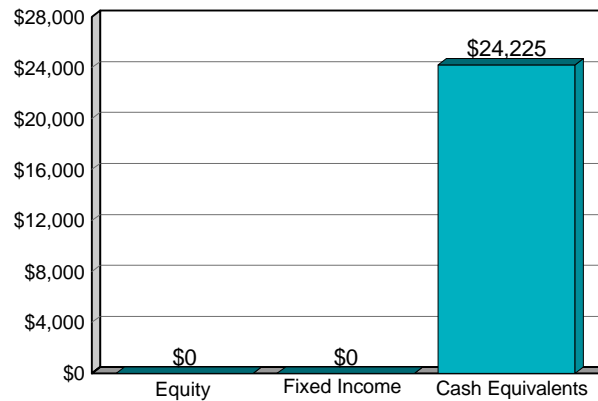


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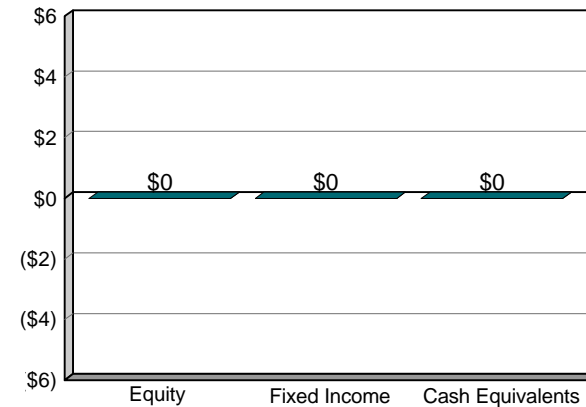
## INVESTMENT TRANSACTIONS

Portfolio	PURCHASES			SALES			TOTAL NET INVESTMENT
	Equity	Fixed Income	Cash Equivalents	Equity	Fixed Income	Cash Equivalents	
CRF INTERNAL SHORT TERM - CALPERS	\$0	\$0	\$24,225	\$0	\$0	\$0	\$24,225
<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$24,225</b>	<b>\$0</b>	<b>\$0</b>	<b>\$0</b>	<b>\$24,225</b>

## PURCHASES



## SALES



# VOLUNTEER FIREFIGHTERS' RETIREMENT FUNDS

ASSET ALLOCATION

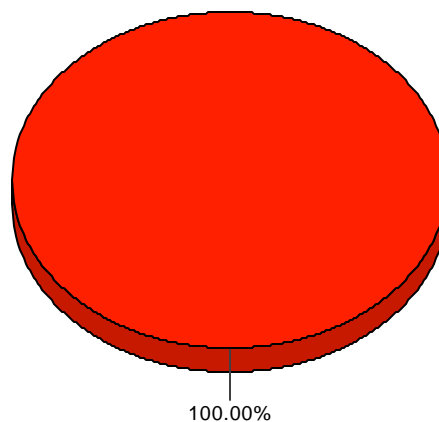
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<u>Asset</u>	<u>BOOK VALUE</u>	<u>PERCENT OF PORTFOLIO</u>	<u>MARKET VALUE</u>	<u>PERCENT OF PORTFOLIO</u>
VFF-INTERNAL SHORT TERM - CALPERS	\$2,899,867	100.000	\$3,146,298	100.000
<b>TOTAL</b>	<u>\$2,899,867</u>	100.000	<u>\$3,146,298</u>	100.000

## Market Value



# VOLUNTEER FIREFIGHTERS' RETIREMENT FUNDS

INVESTMENT PORTFOLIO SUMMARY

April 30, 2006

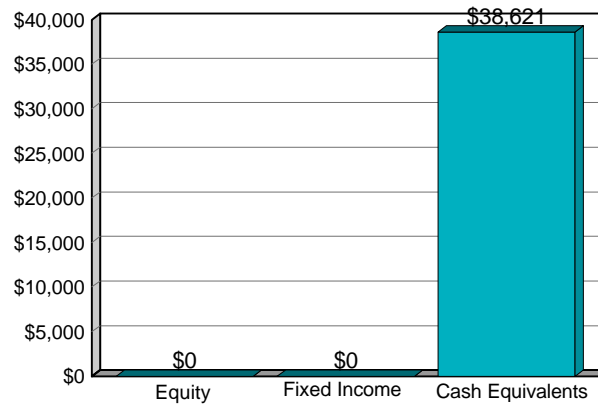


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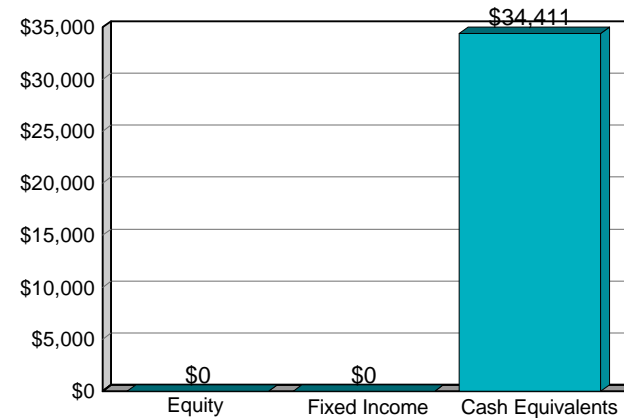
## INVESTMENT TRANSACTIONS

Portfolio	PURCHASES			SALES			TOTAL NET INVESTMENT
	Equity	Fixed Income	Cash Equivalents	Equity	Fixed Income	Cash Equivalents	
VFF-INTERNAL SHORT TERM - CALPERS	\$0	\$0	\$38,621	\$0	\$0	\$34,411	\$4,210
<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$38,621</b>	<b>\$0</b>	<b>\$0</b>	<b>\$34,411</b>	<b>\$4,210</b>

## PURCHASES



## SALES



# SUPPLEMENTAL CONTRIBUTION FUNDS

ASSET ALLOCATION

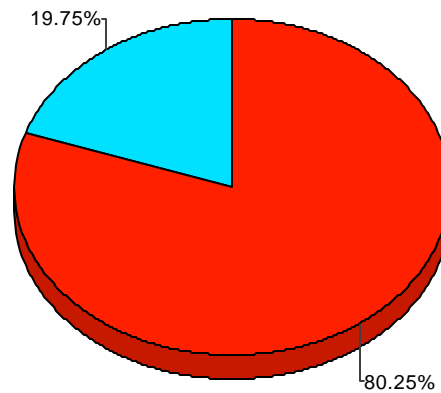
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<u>Asset</u>	<u>BOOK VALUE</u>	<u>PERCENT OF PORTFOLIO</u>	<u>MARKET VALUE</u>	<u>PERCENT OF PORTFOLIO</u>
SCP TOTAL FUND	\$16,335,425	87.237	\$17,331,233	80.253
SUPPLEMENTAL CONTRIBUTION - INTL EQUITY	\$2,389,990	12.763	\$4,264,430	19.747
<b>TOTAL</b>	<u>\$18,725,415</u>	100.000	<u>\$21,595,663</u>	100.000

## Market Value



# SUPPLEMENTAL CONTRIBUTION FUNDS

INVESTMENT PORTFOLIO SUMMARY

April 30, 2006

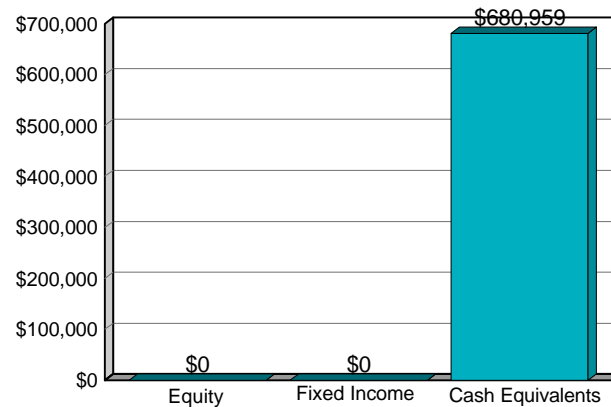


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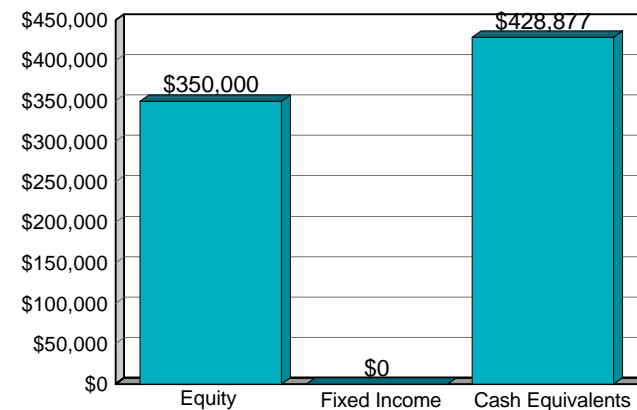
## INVESTMENT TRANSACTIONS

Portfolio	PURCHASES			SALES			TOTAL NET INVESTMENT
	Equity	Fixed Income	Cash Equivalents	Equity	Fixed Income	Cash Equivalents	
SCP TOTAL FUND	\$0	\$0	\$680,959	\$0	\$0	\$428,877	\$252,082
SUPPLEMENTAL CONTRIBUTION - INTL EQUITY	\$0	\$0	\$0	\$350,000	\$0	\$0	(\$350,000)
<b>Total</b>	<b>\$0</b>	<b>\$0</b>	<b>\$680,959</b>	<b>\$350,000</b>	<b>\$0</b>	<b>\$428,877</b>	<b>(\$97,918)</b>

## PURCHASES



## SALES



# SELF FUND HEALTH

ASSET ALLOCATION

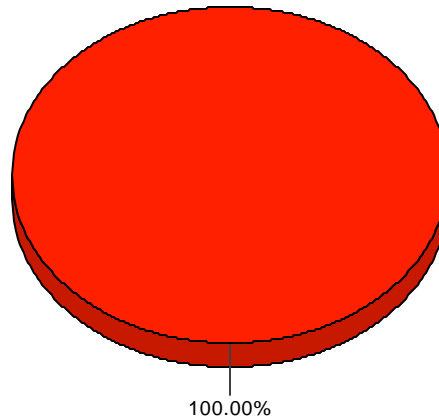
April 30, 2006



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Asset	BOOK VALUE	PERCENT OF PORTFOLIO	MARKET VALUE	PERCENT OF PORTFOLIO
SELF FUND HEALTH - CALPERS	\$93,316,918	100.000	\$93,294,152	100.000
<b>TOTAL</b>	<b>\$93,316,918</b>	<b>100.000</b>	<b>\$93,294,152</b>	<b>100.000</b>

## Market Value



# SELF FUND HEALTH

INVESTMENT PORTFOLIO SUMMARY

April 30, 2006

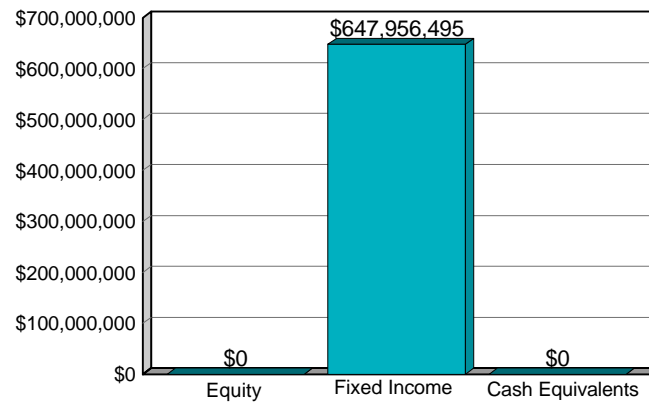


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## INVESTMENT TRANSACTIONS

Portfolio	PURCHASES			SALES			TOTAL NET INVESTMENT
	Equity	Fixed Income	Cash Equivalents	Equity	Fixed Income	Cash Equivalents	
SELF FUND HEALTH - CALPERS	\$0	\$647,956,495	\$0	\$0	\$644,357,584	\$0	\$3,598,911
<b>Total</b>	<b>\$0</b>	<b>\$647,956,495</b>	<b>\$0</b>	<b>\$0</b>	<b>\$644,357,584</b>	<b>\$0</b>	<b>\$3,598,911</b>

## PURCHASES



## SALES

